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| <u>loan</u> | | <u>coll. securities -</u> |
|-------------------------------|-------------------------|-------------------------------|
| <u>accounts</u> | <u>coll. securities</u> | <u>values :</u> |
| L ₁ (<u>1.0</u>) | S ₁ | S ₁ (<u>2.4</u>) |
| | S ₂ | S ₂ (<u>1.5</u>) |
| ----- | | S ₂ (<u>0.5</u>) |
| L ₂ (<u>2.0</u>) | S ₁ | S ₃ (<u>0.3</u>) |
| | S ₂ | |
| | S ₂ | |
| | S ₃ | |
| ----- | | |
| L ₃ (<u>1.0</u>) | S ₁ | |
| | S ₃ | |
| | S ₃ | |
| | S ₄ | |
| ----- | | |
| L ₄ (<u>0.3</u>) | S ₁ | |
| | S ₃ | |
| | S ₃ | |
| | S ₄ | |
| ----- | | |
| L ₅ (<u>0.5</u>) | S ₁ | |

FIG. 1 (values: million US \$)

(represented as a network in Fig. 2)

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- loan accounts -

- collateral securities -

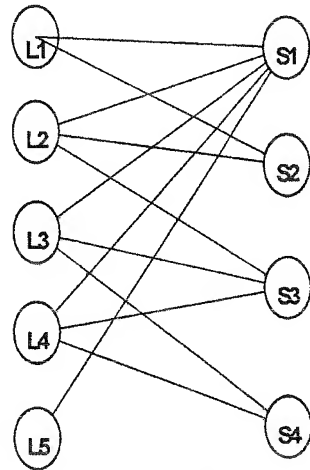


FIG. 2

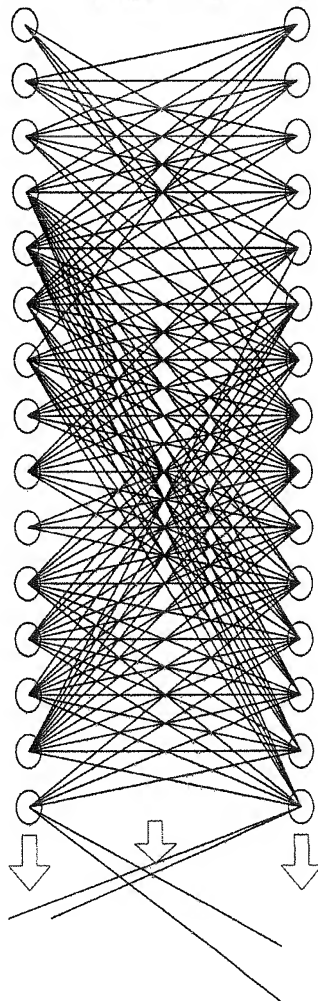


FIG. 3

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bipartite graph

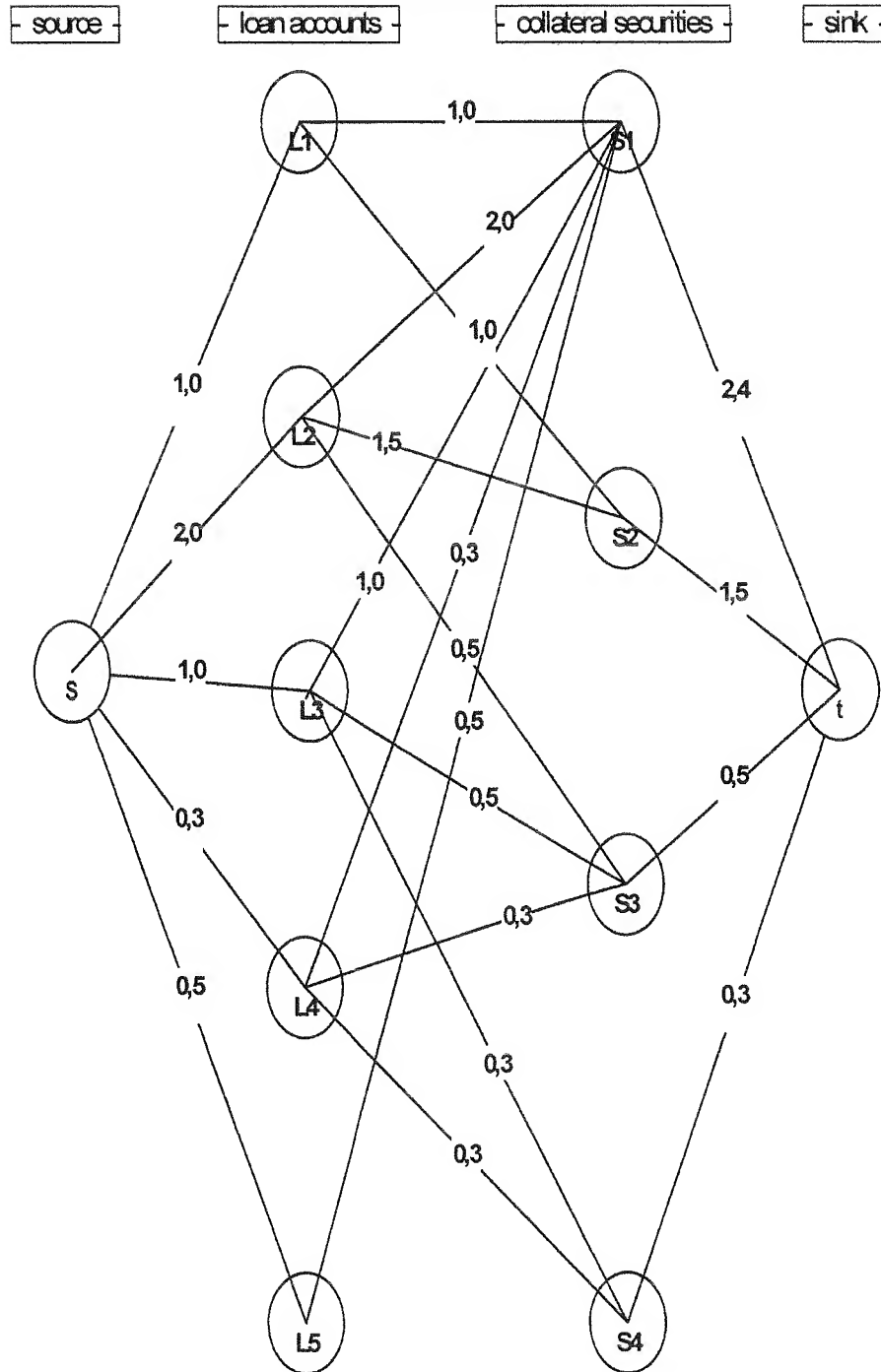
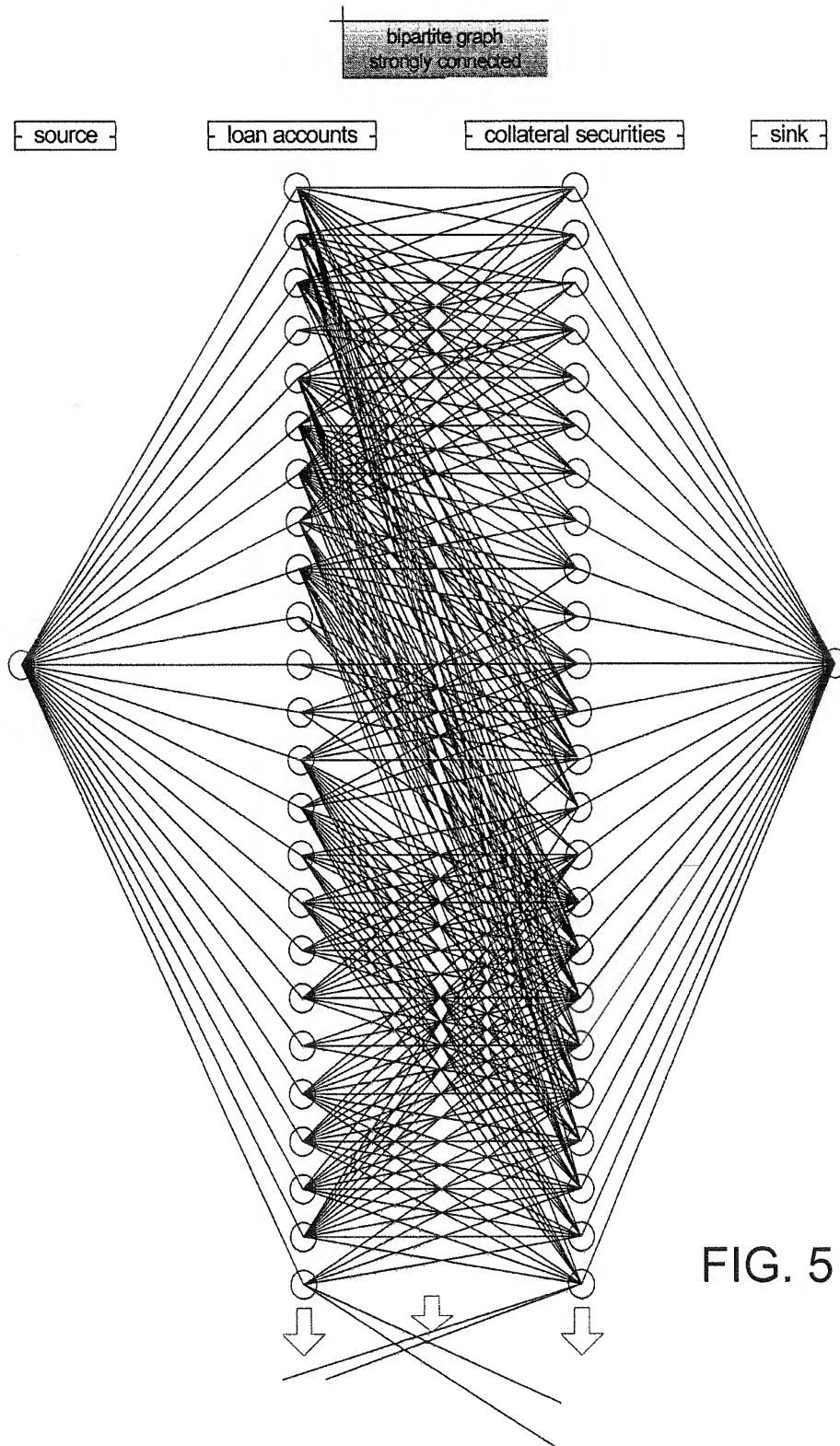


FIG. 4



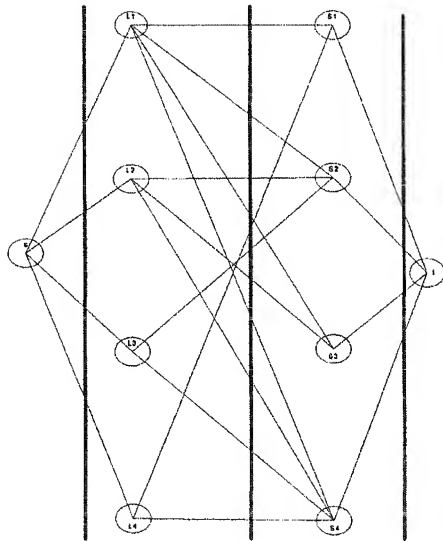


FIG. 6

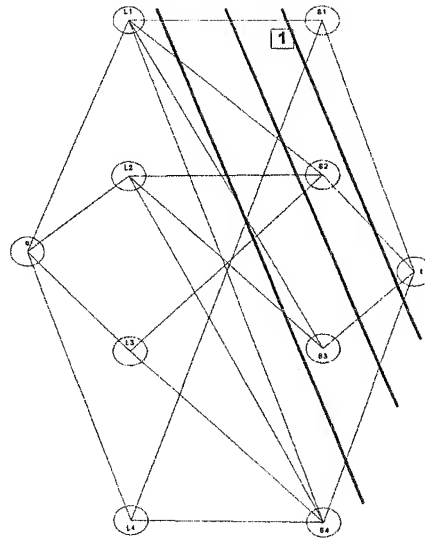


FIG. 7

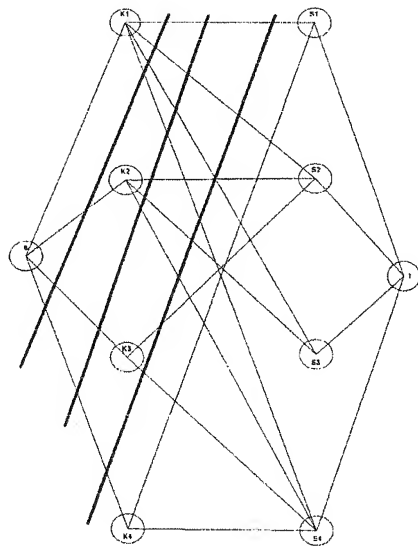


FIG. 8

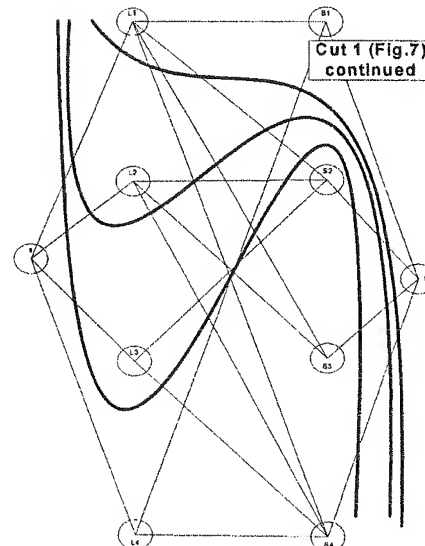


FIG. 9

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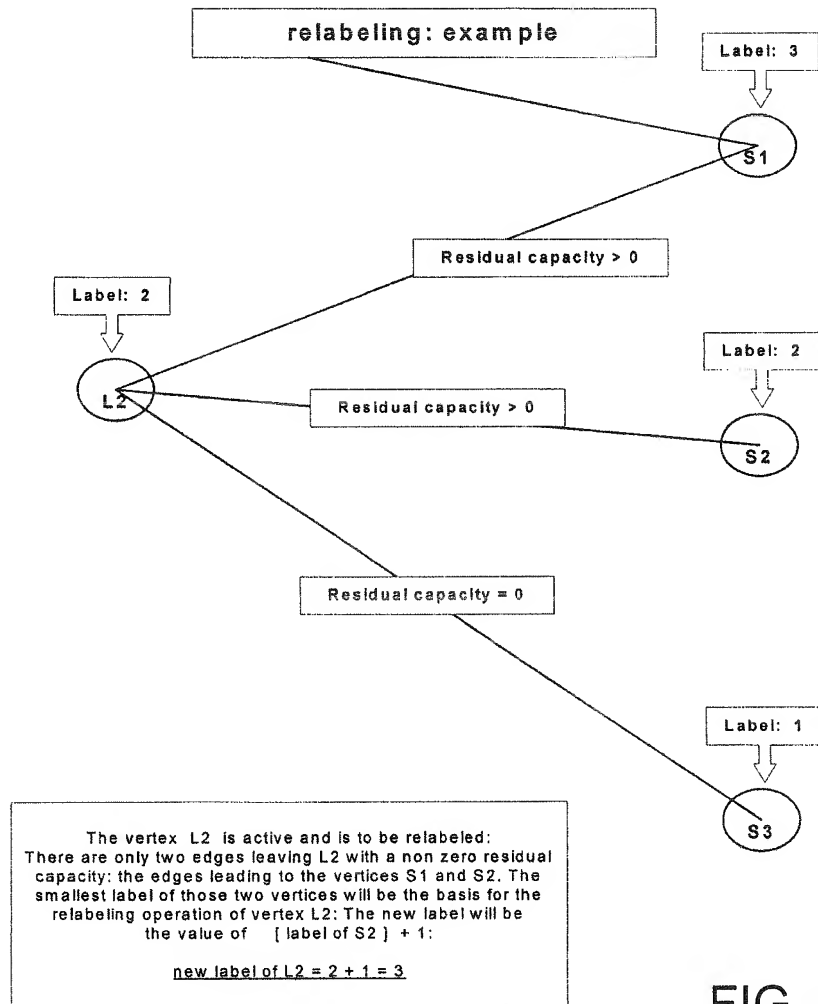


FIG. 10

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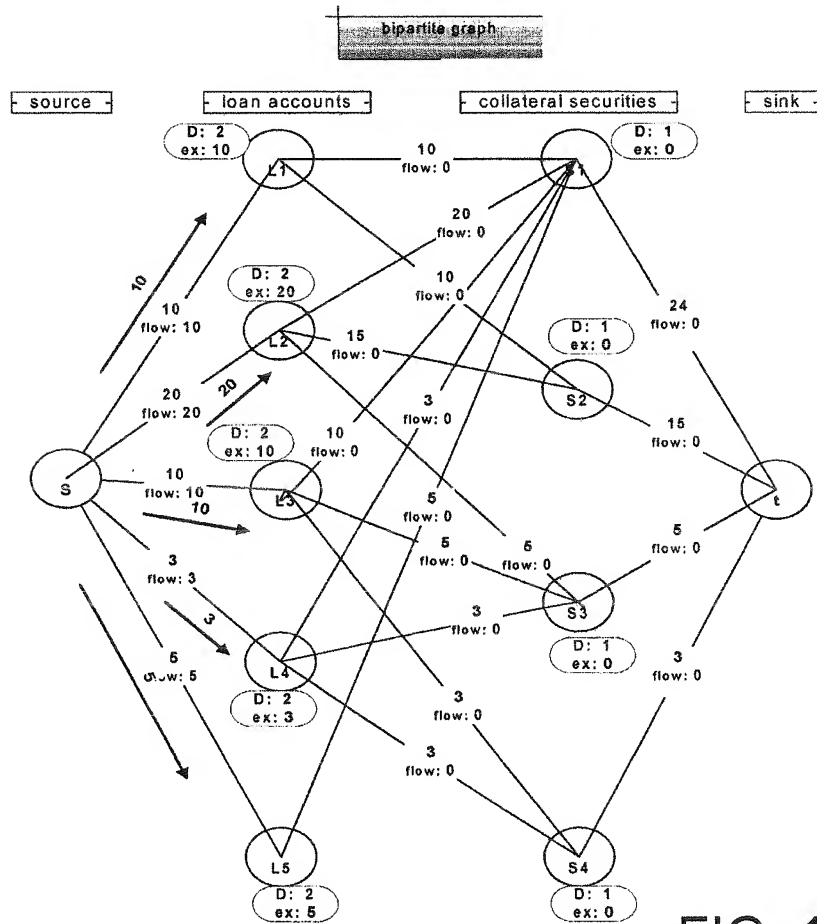


FIG. 11

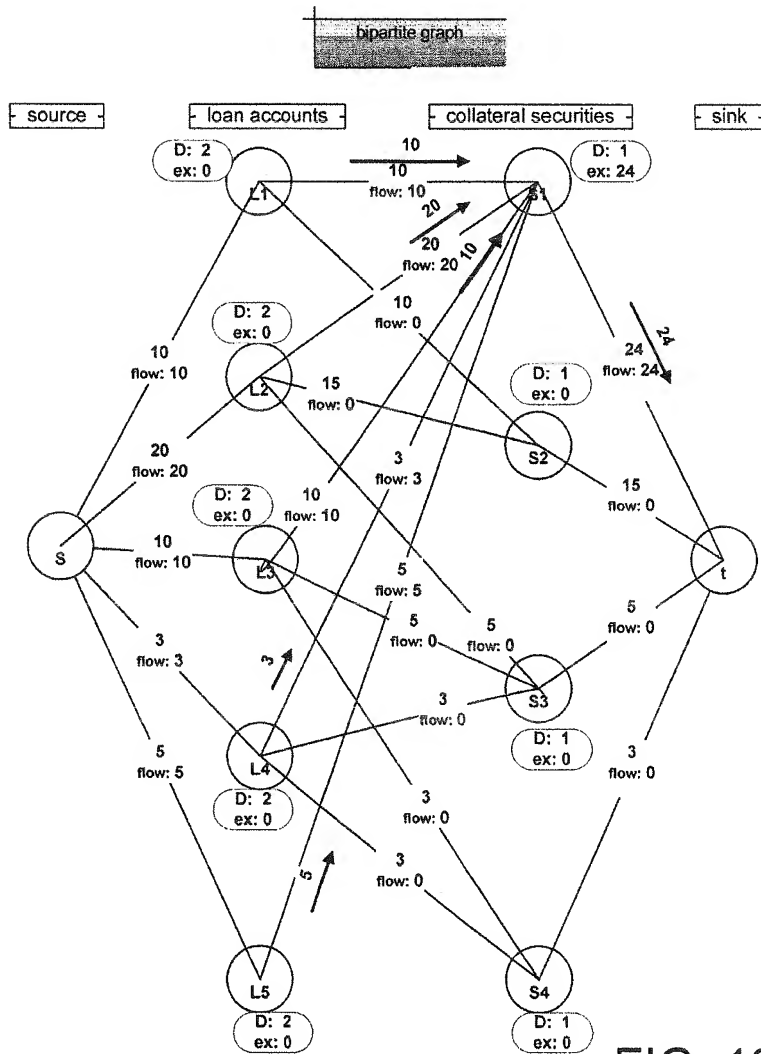


FIG. 12

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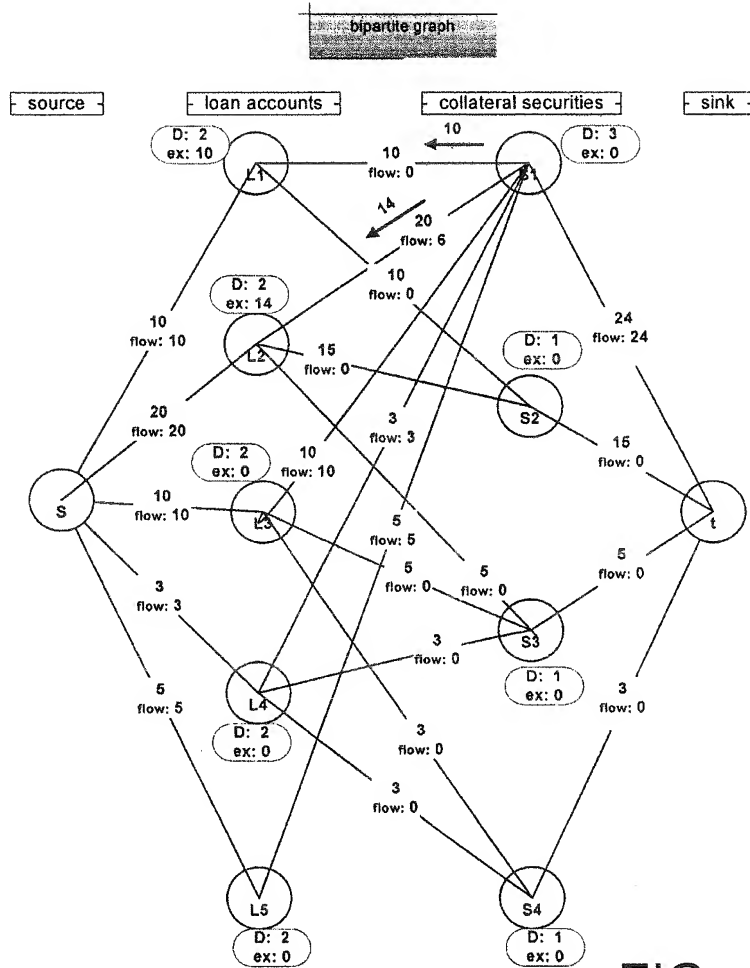


FIG. 13

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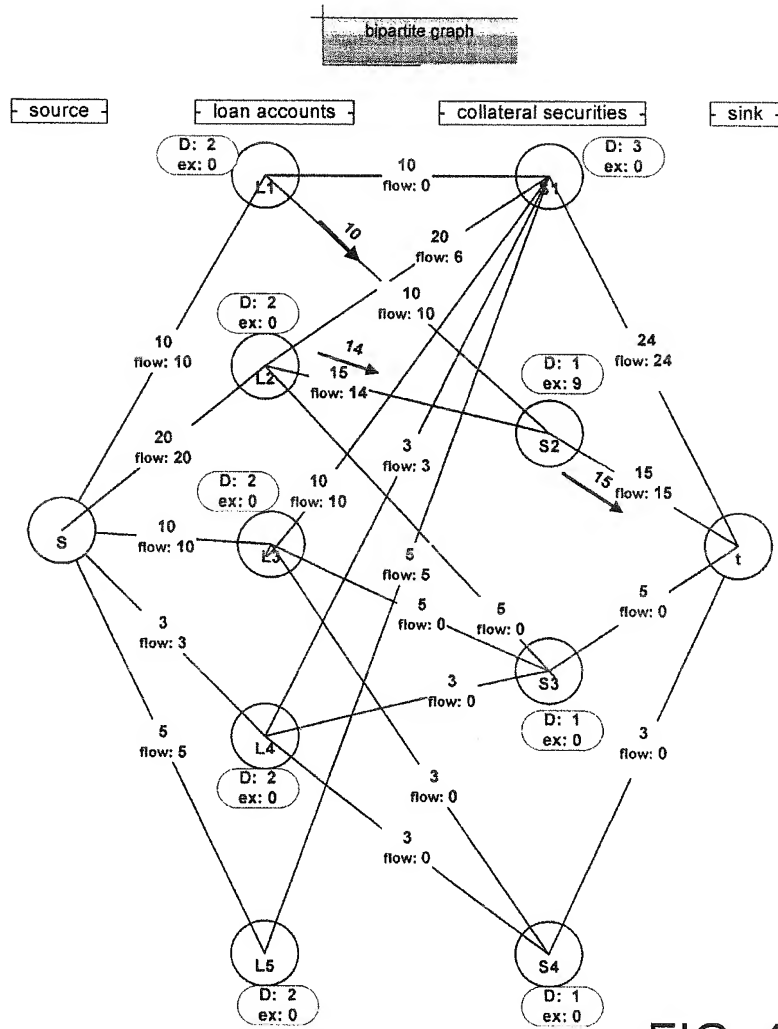


FIG. 14

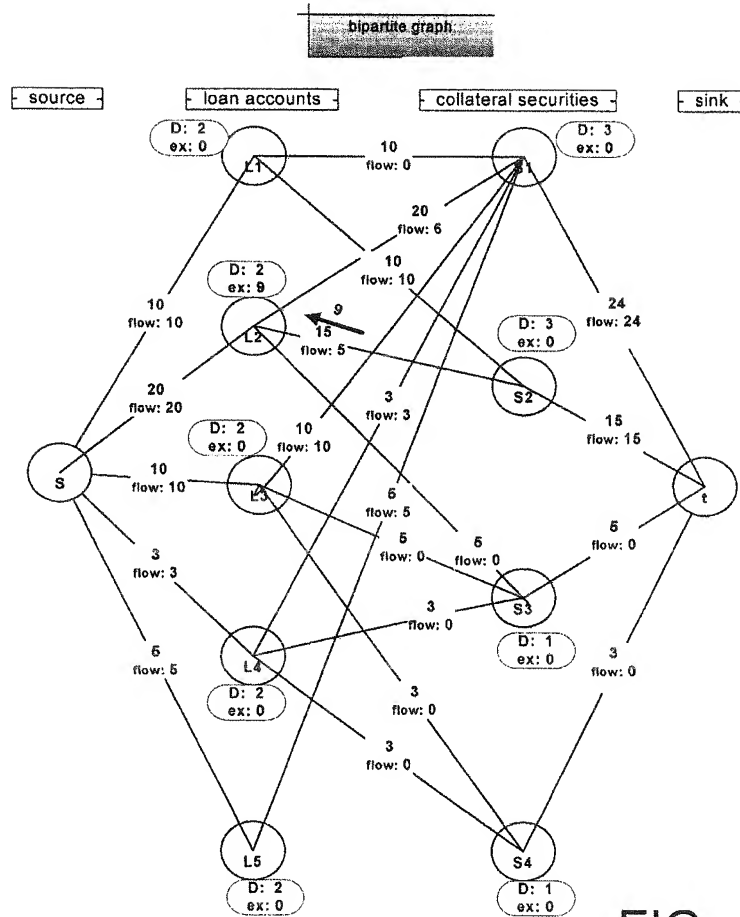


FIG. 15

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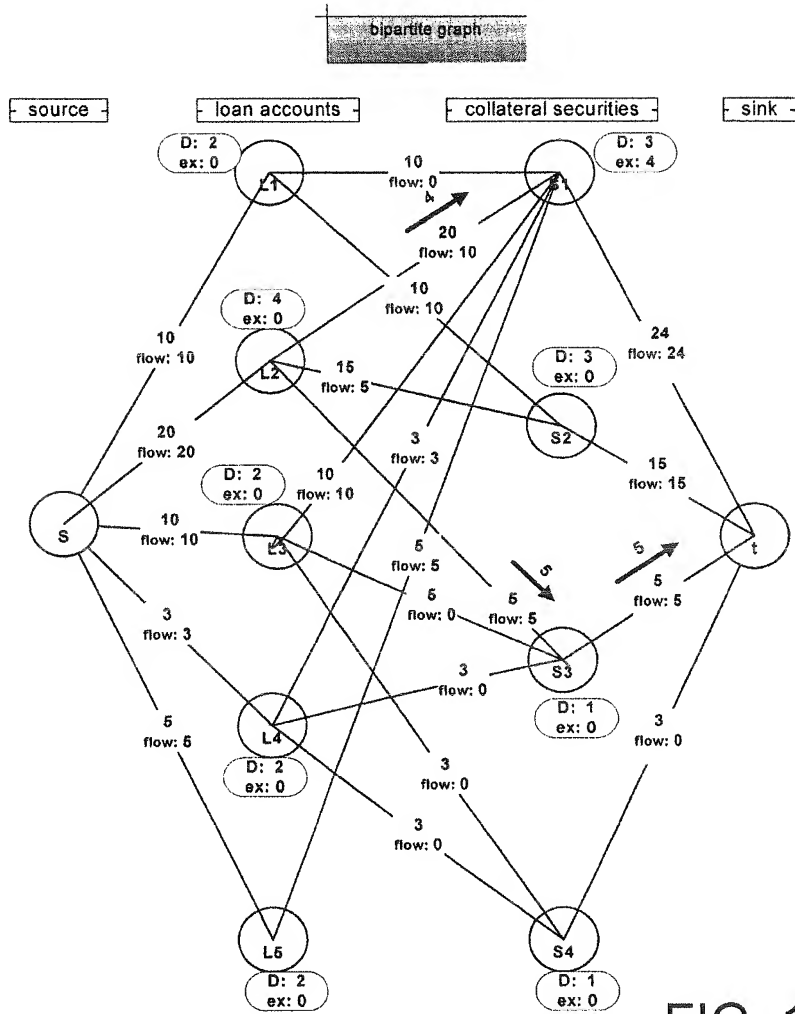


FIG. 16

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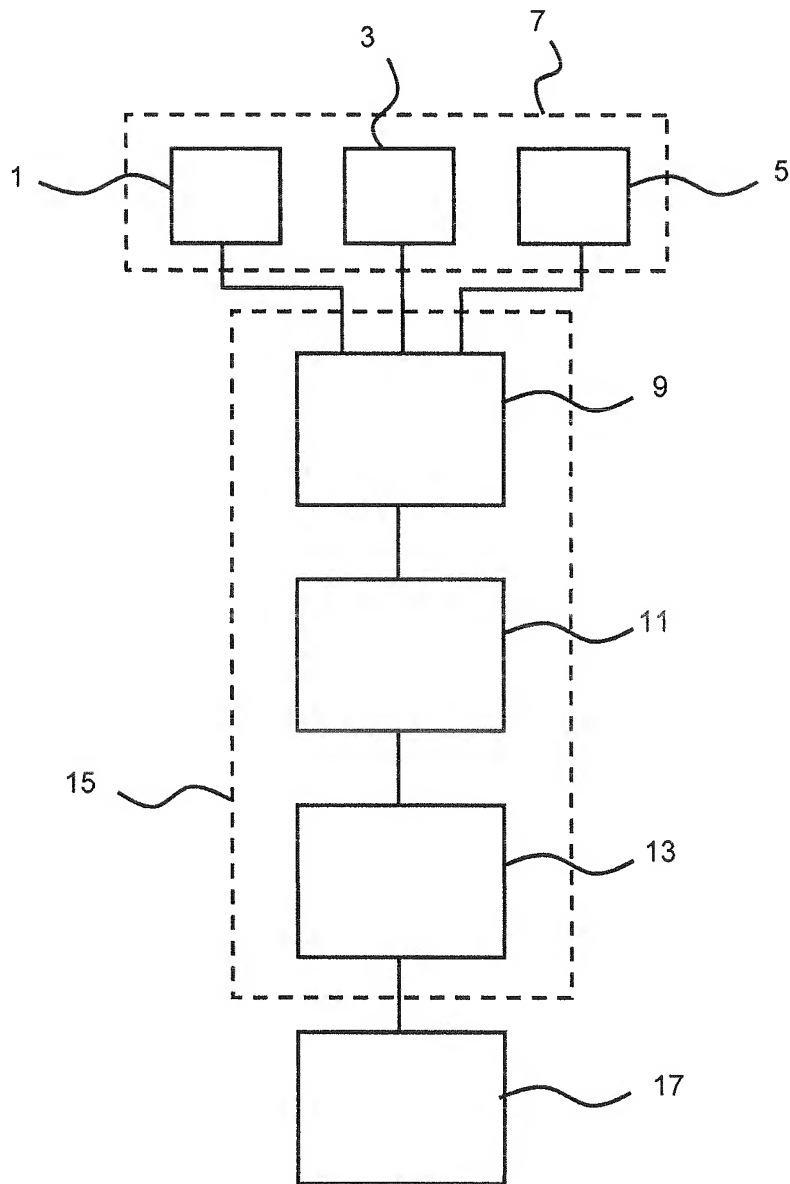


FIG. 17